

ABSTRACT

This research is meant to examine the influence of financial ratio which is reviewed from Current Ratio (CR), Debt Equity Ratio (DER), Return on Asset (ROA), and Earnings per Share (EPS) to the stock return of manufacturing companies food and beverages sector which are listed in the IDX in 2011-2015 periods.

This research has been carried out by using multiple regressions analysis and the samples are 6 companies with the numbers of observations are 30 food and beverages companies which have gone public in Indonesia Stock Exchange in 2011-2015 periods. This research has been conducted at STIESIA Corner Indonesia Stock Exchange at STIESIA campus. The analysis instrument has been done by using SPSS program version 21.0.

The result of goodness of fit test shows that the regressions model is feasible to predict current ratio, debt to equity ratio, return on assets, and earnings per share to the stock price of food and beverages companies. The determination coefficient (R^2) test gives large contribution, meanwhile the multiple coefficient correlation (R) has firm correlation. The result of partial hypothesis test shows that the variable of Current Ratio, Debt to Equity Ratio, Return on Assets, and Earnings per Share give significant and positive influence to the stock return.

Keywords: Current Ratio, Debt to Equity Ratio, Return on Assets, Earnings per Share, Stock Return.

INTISARI

Tujuan penelitian ini adalah untuk menguji pengaruh rasio keuangan yang dilihat dari *Current Ratio* (CR), *Debt Equity Ratio* (DER), *Return On Asset* (ROA), dan *Earning Per Share* (EPS) terhadap *return* saham pada perusahaan manufaktur sector *food and baverage* yang terdapat di BEI periode 2011-2015.

Penelitian ini menggunakan analisis regresi berganda dengan Sampel yang digunakan dalam penelitian ini ada 6 perusahaan dengan jumlah 30 observasi perusahaan *food and beverage* yang go publik di Bursa Efek Indonesia periode 2011 sampai dengan 2015. Penelitian ini dilakukan di Pojok Bursa Efek Indonesia Kampus STIESIA. Alat analisis yang digunakan adalah program SPSS versi 21.0.

Hasil yang didapat berdasarkan uji *goodness of fit* menunjukkan bahwa model regresi layak digunakan untuk memprediksi *current ratio*, *debt to equity ratio*, *return on assets*, dan *earning per share* terhadap *return* saham pada perusahaan *food and beverage*. Dengan uji koefisien determinasi (R^2) mempunyai kontribusi cukup besar, sedangkan untuk koefisien korelasi berganda (R) mempunyai hubungan keeratan yang erat. Untuk pengujian hipotesis secara parsial dihasilkan bahwa variable *current ratio*, *debt to equity ratio*, *return on assets*, dan *earning per share* berpengaruh positif dan signifikan terhadap *return* saham.

Kata kunci : *Current Ratio*, *Debt To Equity Ratio*, *Return On Assets*, *Earning Per Share*, *Return Saham*.